



# Neural networks in gravitational-wave astronomy: The rigorous approach

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JGRG 29  
Kobe University, Japan  
28 November 2019



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# Why the rigorous approach?

- Traditional approach to GW science is hard
- Forward problem: Parameters  $\mapsto$  expected data
  - Template models: Time/frequency detector response
  - Noise models: PSD, transients
- Inverse problem: Data  $\mapsto$  inferred parameters
  - Point estimates: MLE (overlap maximization)
  - Credible regions: Bayesian posteriors

$$\theta \mapsto h$$

$$h + n \mapsto \theta$$

$$h + n \mapsto p(\theta)$$

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- Two motivating reasons for integration
  - We want to complement & improve traditional approach, not replace it
  - We want to streamline forward/inverse solutions & their interface

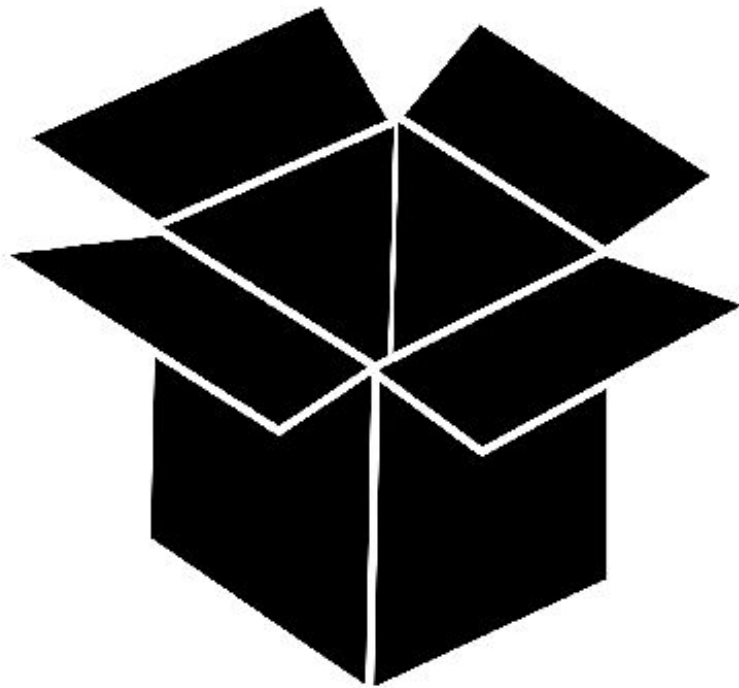
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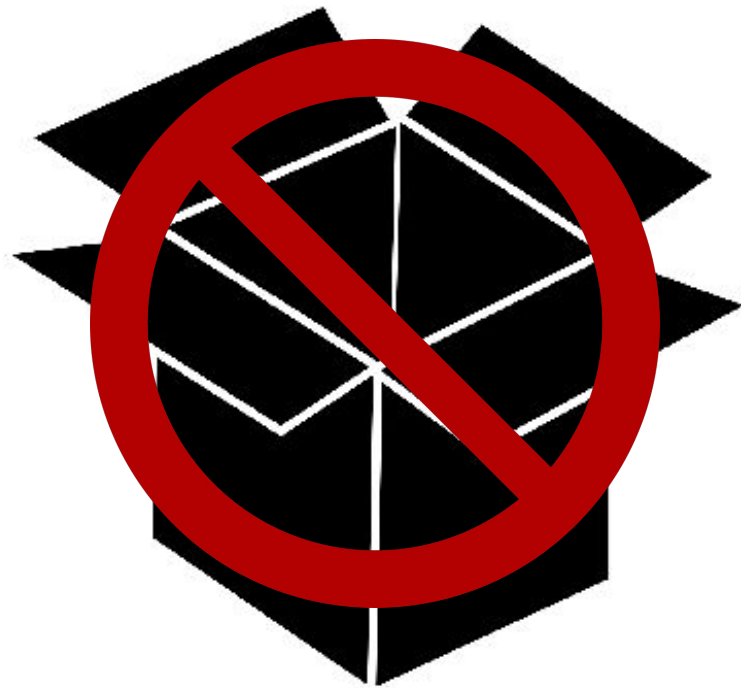
# Deep learning, demystified (only for this talk)

- Highly recursive nonlinear regression
  - Input  $X \rightarrow$  neural network  $N(X,P) \rightarrow$  output  $Y$
- Training: Optimize  $N$  over parameters  $P$
- Supervised vs unsupervised
  - Training set is  $\{(X,Y)\}$  vs training set is  $\{X\}$
- Classification vs regression
  - $Y$  is discrete vs  $Y$  is continuous



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- Classification vs regression
  - $Y$  is discrete vs  $Y$  is continuous
- Statistical model for interpolation/fitting
  - Scales well with dimensionality of  $X$  &  $Y$
  - $Y$  is fully analytic & fast to compute
  - $dY/dX$ , etc. are also analytic & obtained for free



# Deep learning in GW astronomy\*

- Various LIGO-type applications
  - Glitch classification (Zevin et al.; Razzano & Cuoco; George et al.)
  - Denoising (Shen et al.; Wei & Huerta; Kulkarni & Cavaglia\*\*)
  - Detector control systems (Vajente et al.\*\*)
- LIGO-type signal classification & regression
  - Convolutional neural networks (George & Huerta; Gebhard et al.; Gabbard et al.)
  - Follow-on analyses (Fan et al.; Rebei et al.; Nakano et al.; Field et al.\*\*)

\*Apologies if there any omissions

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- Current classification work  $\neq$  statistical signal detection

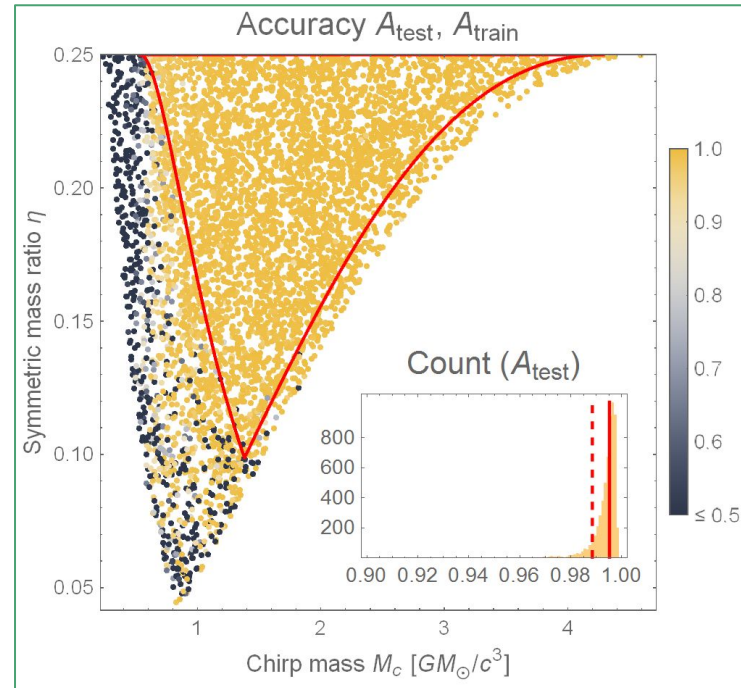
- Test set prevalence & FPR are not representative (but see Gebhard et al. 2019)

- Current regression work  $\neq$  Bayesian parameter estimation

- Estimates/errors are statements about data sets, network architecture, training process
- Have not been mapped to statements about signal model, noise model, astrophysical prior

# Neural networks in forward models

- ROMAN (Chua, Galley & Vallisneri)
  - Reduced-order modeling with artificial neurons
  - Near-lossless compression of model with ROM
  - Source parameters  $\mapsto$  ROM coefficients
  - Shown on 4-parameter binary inspiral model
  - Speed/accuracy comparable to surrogates

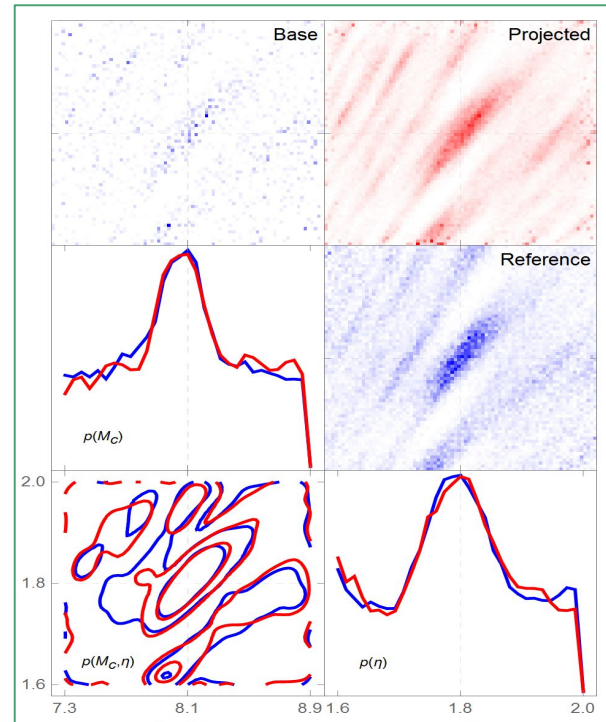


Chua, Galley & Vallisneri (2019)



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  - Speed/accuracy comparable to surrogates
- Inference can be done in ROM domain
  - Faster likelihood evaluations like ROQ
- Fast & accurate template derivatives
  - Fisher matrix estimates become trivial
  - Derivative-based sampling (MALA, HMC, etc.)
  - Derivative-based upsampling (Chua)



Chua (2019)

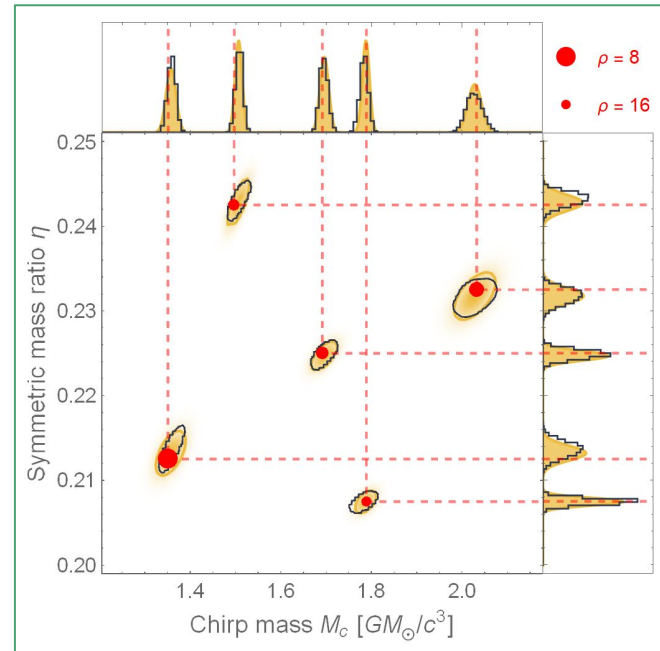
# Neural networks as inverse models

- Inverse problem without forward models
  - Difficult: Essentially parametrized by noise
  - Unlikely to remove the need for posterior sampling
  - But solvable in principle with perfect training

$$\theta(h + n)$$
$$p(\theta|h + n)$$

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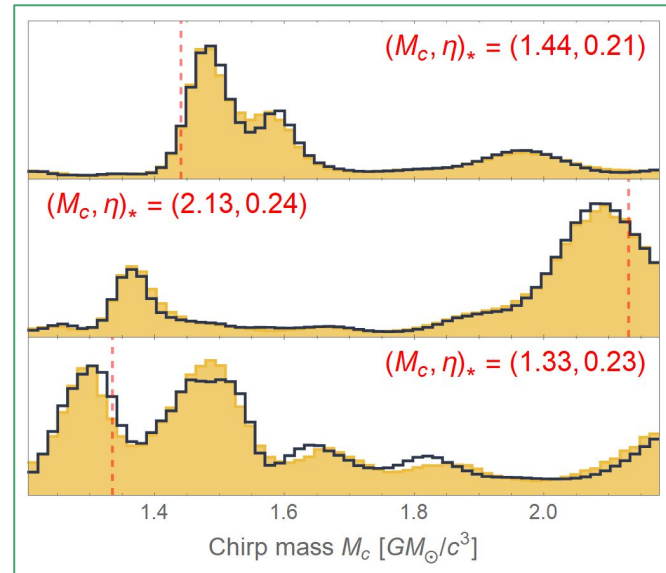
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- PERCIVAL (Chua & Vallisneri)
  - Input: Detector data (in some representation)
  - Output: 1- or 2-parameter marginalized posteriors
  - No sampling performed during runtime
  - No posteriors computed during training
- Several potential applications
  - Fast sky localization
  - MCMC proposal kernels
  - Scoping out parameter estimation for LISA



Chua & Vallisneri (in review)

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# Summary & references

- Deep learning is rapidly drawing interest in GW astronomy
  - It is not a (completely) black box, and its limitations can be understood
  - It can bring computational benefits when integrated with traditional methods
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- A. J. K. Chua & M. Vallisneri, Learning Bayesian posteriors with neural networks for gravitational-wave inference, in review.
  - A. J. K. Chua, Sampling from manifold-restricted distributions using tangent bundle projections, in press (2019).
  - A. J. K. Chua, C. R. Galley & M. Vallisneri, Reduced-order modeling with artificial neurons for gravitational-wave inference, Phys. Rev. Lett. 122, 211101 (2019).